

A SEMI-PERIODIC BOUNDARY VALUE PROBLEM FOR SYSTEM OF INTEGRO-DIFFERENTIAL EQUATIONS IN PARTIAL DERIVATIVES

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The semi-periodic boundary value problem for system of integro-differential equations in partial derivative from two independent variables is considered on $\bar{\Omega} = \{(t, x) : 0 \leq t \leq T, 0 \leq x \leq \omega\}$

$$\begin{aligned} \frac{\partial^2 u}{\partial t \partial x} = & A(t, x) \frac{\partial u}{\partial x} + B(t, x) \frac{\partial u}{\partial t} + C(t, x)u + f(t, x) + \\ & + \int_0^T \int_0^x \left[K_1(t, x, \tau, \xi) \frac{\partial u(\tau, \xi)}{\partial \xi} + K_2(t, x, \tau, \xi) \frac{\partial u(\tau, \xi)}{\partial \tau} + K_3(t, x, \tau, \xi) u(\tau, \xi) \right] d\xi d\tau, \end{aligned} \quad (1)$$

$$u(t, 0) = \psi(t), \quad t \in [0, T], \quad (2)$$

$$u(0, x) = u(T, x), \quad x \in [0, \omega], \quad (3)$$

where $(n \times n)$ - matrices $A(t, x)$, $B(t, x)$, $C(t, x)$, n - vector-function are continuous on $\bar{\Omega}$, $(n \times n)$ - matrices $K_1(t, x, \tau, \xi)$, $K_2(t, x, \tau, \xi)$, $K_3(t, x, \tau, \xi)$ are continuous on $\bar{\Omega} \times \bar{\Omega}$, n -vector-function $\psi(t)$ is continuously differentiable on $[0, T]$ and $\psi(0) = \psi(T)$.

The function $u(t, x) \in C(\bar{\Omega}, R^n)$, having the partial derivatives $\frac{\partial u(t, x)}{\partial x} \in C(\bar{\Omega}, R^n)$, $\frac{\partial u(t, x)}{\partial t} \in C(\bar{\Omega}, R^n)$, $\frac{\partial^2 u(t, x)}{\partial t \partial x} \in C(\bar{\Omega}, R^n)$ is called a classical solution to problem (1) - (3), if it satisfies system (1) at any $(t, x) \in \bar{\Omega}$ and meets the boundary conditions (2), (3).

We investigate questions of the existence, uniqueness and finding classical solutions of the problem (1)-(3). Sufficient conditions for existence of solutions periodic in t with period T for systems of partial integro-differential equations with an impulsive effect were established by numerical-analytic method [1]. The non-local boundary value problem with data on characteristics for system of hyperbolic equations without integral summand were considered in [2-4] by the method introduction of functional parameters.

In the present communication the sufficient coefficients conditions of the unique classic solvability of the semi-periodic boundary value problem for system of integro-differential equations of hyperbolic type (1)-(3) are obtained and algorithm finding its solution are proposed.

We introduce new unknown functions $v(t, x) = \frac{\partial u(t, x)}{\partial x}$, $w(t, x) = \frac{\partial u(t, x)}{\partial t}$ and problem (1)-(3) reduce to equivalent problem

$$\frac{\partial v}{\partial t} = A(t, x)v + \int_0^T \int_0^x K_1(t, x, \tau, \xi)v(\tau, \xi)d\xi + f(t, x) +$$

$$+ B(t, x)w + C(t, x)u + \int_0^T \int_0^x [K_2(t, x, \tau, \xi)w(\tau, \xi) + K_3(t, x, \tau, \xi)u(\tau, \xi)]d\xi d\tau, \quad (4)$$

$$v(0, x) = v(T, x), \quad x \in [0, \omega], \quad (5)$$

$$u(t, x) = \psi(t) + \int_0^x v(t, \xi)d\xi, \quad w(t, x) = \dot{\psi}(t) + \int_0^x \frac{\partial v(t, \xi)}{\partial t}d\xi, \quad t \in [0, T]. \quad (6)$$

In the problem (4)-(6) condition (6) is realized in relation (6).

A triple $\{v(t, x), u(t, x), w(t, x)\}$ of continuous functions on $\bar{\Omega}$ is called a solution to problem (4)-(6) if the function $v(t, x) \in C(\bar{\Omega}, R^n)$ has a continuous derivative with respect to t on $\bar{\Omega}$ and satisfies one-parameter family of periodic boundary value problem for the system ordinary integro-differential equations (4), (5), in which the functions $u(t, x)$ and $w(t, x)$ are related to $v(t, x)$ and $\frac{\partial v(t, x)}{\partial t}$ by the functional relation (6).

It introduce functional parameter $\lambda(x) = v(0, x)$ and in problem (4)-(6) it realize substitution $v(t, x) = \tilde{v}(t, x) + \lambda(x)$. Then problem (4)-(6) it reduce to equivalent problem with parameter

$$\frac{\partial \tilde{v}}{\partial t} = A(t, x)[\tilde{v} + \lambda(x)] + \int_0^T \int_0^x K_1(t, x, \tau, \xi)[\tilde{v}(\tau, \xi) + \lambda(\xi)]d\xi + f(t, x) +$$

$$+B(t, x)w + C(t, x)u + \int_0^T \int_0^x [K_2(t, x, \tau, \xi)w(\tau, \xi) + K_3(t, x, \tau, \xi)u(\tau, \xi)] d\xi d\tau, \quad (7)$$

$$\tilde{v}(0, x) = 0, \quad x \in [0, \omega], \quad (8)$$

$$u(t, x) = \psi(t) + \int_0^x [\tilde{v}(t, \xi) + \lambda(\xi)] d\xi, \quad w(t, x) = \dot{\psi}(t) + \int_0^x \frac{\partial \tilde{v}(t, \xi)}{\partial t} d\xi, \quad t \in [0, T]. \quad (9)$$

$$\tilde{v}(T, x) = 0, \quad x \in [0, \omega]. \quad (10)$$

For the problem (7)-(10) is propose algorithm of finding solution.

Sufficient conditions for the implementability and convergence of the algorithm and the existence of a unique classical solution to problem (1)-(3) are ensured by the following theorem.

Theorem. Let matrix $Q(T, x) = \int_0^T A(\tau, x) d\tau$ it is invertible for all $x \in [0, \omega]$ and are hold conditions: a) $\| [Q(T, x)]^{-1} \| \leq \gamma$, where γ - const;

b) $q_1 = e^{\alpha T} \cdot T^2 \cdot \omega \cdot \beta < 1$; c) $q_2 = e^{\gamma T^2 \omega \beta} \cdot \gamma \cdot T(\alpha + T\omega\beta) \cdot \frac{e^{\alpha T} - 1 + q_1}{1 - q_1} < 1$,

where $\alpha = \max_{(t,x) \in \bar{\Omega}} \|A(t, x)\|$, $\beta = \max_{(t,x,\tau,\xi) \in \bar{\Omega} \times \bar{\Omega}} \|K_1(t, x, \tau, \xi)\|$.

Then the problem (1)-(3) has unique classical solution.

Sketch of the proof. At proof of theorem it realize analogously of proof theorem 1 from [2] and it use proposing algorithm.

References

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